

Restoration of the event formation process parameters in the economy, set by the algorithmic model

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Annotation. Events in the economy are studied from the point of view of the processes that occur in the sources of these events. Processes can be represented by arbitrary algorithms. The article presents a software implementation in the language of R method for recovering unknown parameters of an algorithmic model of the event formation process. As an example, an algorithmic model from inventory management systems is considered. Based on a sample of events, it is possible to restore the maximum stock and non-stationary demand. An example of further use of the approach is demonstrated, which consists in extrapolating the found parameters to the future, starting the process itself and obtaining a forecast of future events.

Key words: rare events, event formation process, algorithmic model of the process, determination of process parameters, stationary parameters, dynamic parameters, cubic spline, software implementation

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